



ABSTRACT OF THE DISCLOSURE

03 A system and method for buying and selling securities based on volatility and liquidity rather than other fundamentals is demonstrated. ~~A method for trading a security comprises the steps of: formulating a decision model for the security; monitoring real-time market data; in response to the market data for the security and the decision model, automatically generating a transaction order; and transmitting the transaction order to a market computer.~~ The method involves: providing at least one decision model to buy and sell a security; inputting real-time data into the decision model; and automatically generating an order and executing transactions to buy and sell the security based in response to the decision model. The method continues in buying and selling the security based in response to decision model until the method is stopped.

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